

参考文献

- [1] 天谷 賢治 (2008) 工学のための最適化手法入門, 数理工学社
- [2] 猪田 義浩 (2024) 日経 225 指数の変動と Volatility, 日本取引所グループ 先物・オプションレポート 2024 年 5 月号
<https://www.jpx.co.jp/derivatives/futures-options-report/archives/bkk2ed0000006m8o-att/rerk2405.pdf>
- [3] 太田 智之編 (2003) 新・債券運用と投資戦略 (改訂版), 金融財政事情研究会
- [4] 小川 謙二 (2017) ツーカーブにおけるテレスコープ特性を利用した金利デリバティブ計算法, 日本ファイナンス学会第 25 回大会
<https://nfa-net.jp/report/609-2/>
- [5] 加藤敏康、吉羽要直 (1999) 金利派生商品モデルの実務的活用について、日本銀行金融研究所
- [6] クジラ飛行機 (2016) 実践力を身につける Python の教科書, マイナビ出版
- [7] 西村 寿夫 (2003) リスクとデリバティブ, 中央経済社
- [8] ニッセイ基礎研究所報 (2008) CDS 価格情報を用いた信用力指標の算出可能性について, Vol.51
- [9] 春山鉄源 (2022) 経済学のための Python 入門
<https://py4basics.github.io/index.html>
- [10] 蓑谷 千凰彦 (2000) よくわかるブラック・ショールズモデル, 東洋経済新報社
- [11] 村上秀記 (2015) マルチンゲールアプローチ入門: デリバティブ価格理論の基礎とその実際, 近代科学社
- [12] Altman, E. and Kishore, V. (1996) Almost Everything You Wanted to Know about Recoveries on Defaulted Bonds, Financial Analysts Journal

- [13] Anaconda のインストール
<https://www.python.jp/install/anaconda/windows/install.html>
- [14] Andersen, L. and Piterbarg, V. (2010) Interest Rate Modeling – Volume I: Foundations and Vanilla Models, Atlantic Financial Press
- [15] Andersen, L. and Piterbarg, V. (2010) Interest Rate Modeling – Volume II: Term Structure Models, Atlantic Financial Press
- [16] Balaraman, G., and Ballabio, L. (2021) QuantLib Python Cookbook, Leanpub (<https://leanpub.com/quantlibpythoncookbook>)
- [17] Baxter, M. and Rennie, A. (1996) Financial Calculus, Cambridge University Press (邦訳) デリバティブ価格理論入門, 藤田岳彦 他 訳, シグマベイスキャピタル
- [18] Brigo, D and Mercurio, F. (2001) Interest Rate Models: Theory and Practice Second ed., Springer-Verlag
- [19] Caspers, Peter (2013) One Factor Gaussian Short Rate Model Implementation
https://papers.ssrn.com/sol3/papers.cfm?abstract_id=2246013
- [20] Caspers, P. and Andrea Palermo (2020) Matching the Bloomberg Curve S45 with QuantLib
https://papers.ssrn.com/sol3/papers.cfm?abstract_id=3640517
- [21] Clewlow, L and Strickland, C. (1998) Implementing Derivative Models, John Wiley & Sons (邦訳) 金融工学プログラミング, あさひ銀行 金融基礎研究所 訳, エコノミスト社
- [22] CME Term SOFR Rates
(<https://www.cmegroup.com/trading/interest-rates/cleared-otc-sofr-swaps.html>)
- [23] CME Cleared SOFR Swaps
(<https://www.cmegroup.com/trading/interest-rates/cleared-otc-sofr-swaps.html>)
- [24] CME (2023) CME Term SOFR Reference Rates Benchmark Methodology (<https://www.cmegroup.com/market-data/files/cme-term-sofr-reference-rates-benchmark-methodology.pdf>)
- [25] Corb, Howard (2012) Interest Rate Swaps and Other Derivatives , Columbia Business School Publishing

- [26] Cox, John, Stephen Ross, and Mark Rubinstein. (1979) Option Pricing: A Simplified Approach, *Journal of Financial Economics*
- [27] Davison, Mmatt (2014) *Quantittive Finance A Simulation-Based Introduction Using Excel*, CRC Press
- [28] Gilli, M., Maringer, D. and Schumann, E. (2011) *Numerical Methods and Optimization in Finance*, Academic Press
- [29] Glasserman, Paul (2003) *Monte Carlo methods in financial engineering*, Springer-Verlag
- [30] Hagan, P. and Woodward, D. (1999) Equivalent Balck volatilities, *Applied Mathematical Finance*
- [31] Hagan, P., Kumar, D., Lesniewski, A. and Woodward, D. (2002) Managing Smile Risk, *Wilmott Mangazine*
- [32] Hansen, S. (2011) The SABR model – theory and application, Thesis for M.Sc., Copenhagen Business School
- [33] Haug, Espen G. (2007) *The Complete Guide to Option Pricing Formulas*, McGraw-Hill
- [34] Henrard, Marc (2014) *Interest Rate Modelling in the Multi-Curve Framework*, Palgrave Macmillan
- [35] Hull, J., and White, A. (1990) Pricing Interest Rate Derivatives Securities, *The Review of Financial Studies*
- [36] Hull, John C. (2000) *Option, Futures and Other Derivatives* 4th ed., Prentice-Hall, Inc. (邦訳) *フィナンシャルエンジニアリング* 第4版, 東京三菱銀行金融商品開発部 訳, 金融財政事情研究会
- [37] Kiusalaas, Jaan (2013) *Numerical Methods in Engineering with Python 3*, Cambridge University Press
- [38] Jäckel, Peter (2017) Implied Normal Volatility, *Wilmott Mangazine*
- [39] Jamjam, Najib (2016) SABR Model Extensions For Negative Rates, Master Thesis Report, KTH Royal Institute of Technology
- [40] Jamshidian, F. (1989) An Exact Bond Option Pricing Formula, *The Journal of Finance*

- [41] Lesniewski, Andrew (2013) Interest rates and FX models, Courant Institute of Mathematical Sciences, New York University
https://lesniewski.us/papers/lectures/Interest_Rate_and_FX_Models_NYU_2013/Lecture4.2013.pdf
- [42] Longstaff, F. and Schwartz, E. (2001) Valuing American Options by Simulation: A Simple Least-Squares Approach, The Review of Financial Studies.
- [43] Macaulay, Frederick (1938) Some Theoretical Problems Suggested by Movements in Interest Rates, Bond Yields and Stock Prices in United States Since 1856, National Bureau of Economic Research
- [44] Markit (2009) The CDS Big Bang: Understanding the Changes to the Global CDS Contract and North American Conventions. Technical report
- [45] Lyashenko, A. and Mercurio, F. (2020) Looking Forward to Backward-Looking Rates: A Modeling Framework for Term Rates Replacing LIBOR
https://papers.ssrn.com/sol3/papers.cfm?abstract_id=3330240
- [46] O’Kane, Dominic (2008) Modelling Single-name and Multi-name Credit Derivatives, John Wiley & Sons
- [47] OpenGamma (2013) Interest Rate Instruments and Market Conventions Guide
<https://quant.opengamma.io/Interest-Rate-Instruments-and-Market-Conventions.pdf>
- [48] OpenGamma (2013) The Pricing and Risk Management of Credit Default Swaps, with a Focus on the ISDA Model
<https://quant.opengamma.io/Pricing-and-Risk-Management-of-Credit-Default-Swaps-OpenGamma.pdf>
- [49] QuantLib-Python ドキュメント
<https://quantlib-python-docs.readthedocs.io/en/latest/dates.html#date>
- [50] QuantLib リファレンスマニュアル
<https://www.quantlib.org/reference/>
- [51] QuantLib ソースコード一覧
<https://github.com/lballabio/QuantLib/tree/master/ql>

[52] QuantLibAddin ドキュメント

<https://www.quantlib.org/quantlibaddin/index.html>